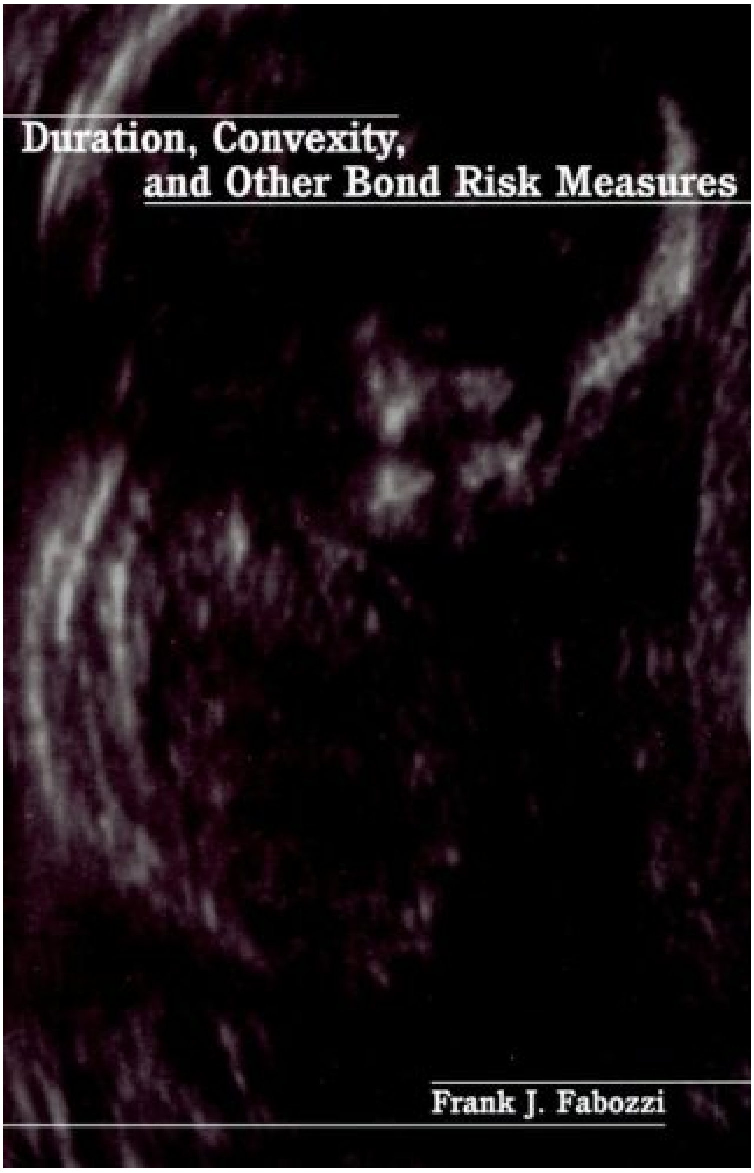
Duration, Convexity, and Other Bond Risk Measures (Frank J. Fabozzi Series)

Frank J. Fabozzi
*ePub | *DOC | audiobook | ebooks | Download PDF*



#1943556 in eBooks 2007-08-20 2007-08-20File Name: B000SB9TMQPDF # 1 | File size: 75.Mb

Frank J. Fabozzi : Duration, Convexity, and Other Bond Risk Measures (Frank J. Fabozzi Series) before purchasing it in order to gage whether or not it would be worth my time, and all praised Duration, Convexity, and Other Bond Risk Measures (Frank J. Fabozzi Series):

3 of 3 people found the following review helpful. The title is what you getBy Harry MarkowitzMy field has to do with stocks rather than bonds. My own book on Portfolio Selection: Efficient Diversification of Investments applies equally

to all forms of investments but, as it has turned out, I have worked mostly with stocks. I know a bit about duration, convexity and all that, as any sometimes professor of finance should, but I needed to quote someone on this or that about such. I looked for a book by Fabozzi since, for example, my granddaughter, Melody, who was a bond analyst for a very large brokerage firm, and her husband who worked with exotic derivatives, each considered Frank's Handbooks in their respective fields to be authoritative. I ordered this book expecting a big, fat handbook and found instead that it is of moderate size, complete on the subject as far as I (a layman in this field) can tell,and easy to navigate thanks to a thorough index.2 of 2 people found the following review helpful. Duration Convexity to the pointBy PitiI'm new to bond; in fact I use this book for my thesis work specific to bond duration and convexity and it helped me a lot from cringes usually caused by bond mathematical formulas and more importantly, misconception I had earlier about bond duration. The book is clear, concise and easy to understand. For anyone who is interested in bond beyond its yield and price.2 of 3 people found the following review helpful. Frank's best short storyBy V. GhazarianFabozzi has a lot of intuitive books, but I think this is the best concise book out there that provides a focused discussion on Convexity and Duration. Lucid on all aspects of bond convexity and a very good analysis of option embedded bonds with negative convexity.

Duration, Convexity and other Bond Risk Measures offers the most comprehensive coverage of bond risk measures available. Financial expert Frank Fabozzi walks you through every aspect of bond risk measures from the price volatility characteristics of option-free bonds and bonds with embedded options to the proper method for calculating duration and convexity. Whether you're a novice trader or experienced money manager, if you need to understand the interest rate risk of a portfolio Duration, Convexity and other Bond Risk Measures is the only book you'll need.